

UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION

PATENT NO. : 7,499,881 B2
APPLICATION NO. : 09/738618
DATED : March 3, 2009
INVENTOR(S) : Mark A. Henninger

Page 1 of 1

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

Column 9, line 52, delete “swap at” and insert -- swap – at --.

Column 10, line 64, delete “ineffectivenessresults” and insert -- ineffectiveness results --.

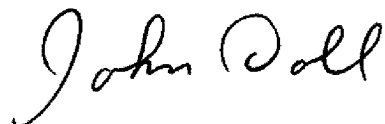
Column 13, line 14, in claim 1, before “bond” insert -- said --.

Column 13, lines 46–48, in claim 8, after “yield” delete “; and varying the amount of said bond being hedged by said swap by varying said compensatory hedge ratio over the plurality of periods of time”.

Column 13, line 52, in claim 8, after “yield” delete “.” and insert -- ; and varying the amount of said bond being hedged by said swap by varying said compensatory hedge ratio over the plurality of periods of time. --.

Signed and Sealed this

Fourteenth Day of July, 2009

A handwritten signature in cursive script that reads "John Doll".

JOHN DOLL
Acting Director of the United States Patent and Trademark Office